## CALIFORNIA PUBLIC EMPLOYEES' RETIREMENT SYSTEM

#### **BOARD OF ADMINISTRATION**

#### **INVESTMENT COMMITTEE**

**December 12, 2005** 

### **Supplemental Reporting Document**

(October 2005 Reporting Period)

# Supplemental Reporting Document Table of Contents December 2005 Investment Committee Meeting (October 2005 Reporting Period)

#### Chief Investment Officer's/Assistant Executive Officer's Report

Asset Allocation

Performance

California Investments

Status Report

Disclosure of Closed Session Action Items

#### **Activity Reports**

Alternative Investment Management Program Activity Report Risk Managed Absolute Return Strategies Program Activity Report Real Estate Opportunistic Program Activity Report

#### **Quarterly Reports**

#### Performance

CalPERS Affiliate Funds

Legislators' Retirement System

**Deferred Compensation Program** 

#### Other

Securities Lending Earnings

Supplemental Savings Programs

Internally Managed Domestic Equity Index Fund (No items to report)

#### **Investment Transactions**

#### **Public Employees Retirement Fund**

**Fixed Income Transactions** 

Internal Domestic

External International and High Yield

Member Home Loan Program

High Yield Performance

Equity Summary and Transaction

Internal Domestic

**Corporate Actions** 

**External Domestic** 

**External International** 

#### Internal Programs

Real Estate Equity Transactions

**AIM Program Transactions** 

AIM Program Items Completed Under Delegation of Authority

Risk Managed Absolute Return Strategies Program Items Completed Under Delegation of Authority (No items to report)

#### **Affiliate Funds**

Legislators' Retirement Fund

Judges' Retirement Fun

Judges II Retirement Fund

Public Employees' Medical & Hospital Care Act Contingency Reserve Fund

Volunteer Firefighters Length of Service Award Fund

Supplemental Contribution Funds

Self Fund Health Care